Paul E. Soto

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Current

Federal Deposit Insurance Corporation, Washington, D.C.

September 2018 - Present

EMPLOYMENT Financial Economist

Center for Financial Research, Banking Research Section

Research Interests Primary: Empirical Banking, Financial Intermediation

Secondary: Machine Learning and Natural Language Processing Applications

EDUCATION

Universitat Pompeu Fabra, Barcelona, Spain

Ph.D., Economics, July 2018 M.Res., Economics, June 2014

Barcelona Graduate School of Economics, Barcelona, Spain

M.Sc., Economics, June 2013

University of California, Berkeley, Berkeley, California USA

B.A., Applied Mathematics, December 2011

RESEARCH PAPERS "Breaking the Word Bank: Effects of Verbal Uncertainty on Bank Behavior"

"Dressing up for the Regulator: Evidence from the Largest-Ever Supervisory Review" with Puriya Abbassi, Rajkamal Iyer, José Luis Peydró

"Capital Controls, Foreign Capital Inflows and the Local Credit Cycle: Evidence from the Colombian Credit Register and Controls" (in progress) with Andrea Fabiani, Martha López Pineros and José Luis Peydró

Academic EXPERIENCE TEACHING ASSISTANT

Text Mining for Social Science, M.Sc. Data Science, Barcelona Graduate School of Economics Spring 2017 Received 4.7/5.0 average rating from student evaluations

Systemic Risk, Crises and Policy, M.Sc. Finance, Barcelona Graduate School of Economics Spring 2016-2017 Received 4.05/5.0 average rating from student evaluations

Financial Modelling, M.Sc. Finance, ESADE Business School Fall 2015-2016

Probability; Financial Economics; Corporate Finance, Universitat Pompeu Fabra Fall 2013- Spring 2017

CONFERENCE AND SEMINAR PRESENTATIONS

Modelling with Big Data and Machine Learning (November 2018) Federal Reserve Board of Governors (January 2018) Deutsche Bundesbank (November 2017) UPF Finance Seminar (October 2017) Barcelona GSE Jamboree (May 2017) CREI International Lunch (2016) Barcelona GSE Jamboree (April 2015) European School on New Institutional Economics (May 2014)

RESEARCH ASSISTANT

Professor Stephen Hansen, Barcelona Graduate School of Economics

Professor Albrecht Glitz, Barcelona Graduate School of Economics

October 2014-October 2016 August 2015-October 2015

PAST EXPERIENCE

Researcher, Deutsche Bundesbank, Frankfurt, Germany Credit Intern, Moody's Analytics, West Chester, PA Trade Intern, Alpha Cubed Investments, Newport Beach, CA Intern, Morgan Stanley Smith Barney, San Francisco, CA January 2016 - August 2016 June 2014 - September 2014 January 2012 - August 2012 December 2010 - June 2011

SKILLS

Languages: Fluent in English and Spanish, Proficient in French; Basic in Portuguese and German Computer Languages: Python, R, MATLAB, MongoDB, VBA, LATEX, Basic Unix/Linux Applications: Amazon AWS, Stata, common Windows programs